

Tradition Market Summary

16-Jul-24

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-15	3.4650	3.3675	3.2975	3.2025	3.1300	3.0600	3.0475	3.0400	3.0400	3.0500	3.0575	3.0625	3.0775	3.0975	3.0725	2.9675
2024-07-12	3.4675	3.3800	3.3200	3.2225	3.1500	3.0775	3.0575	3.0425	3.0400	3.0450	3.0525	3.0550	3.0700	3.0900	3.0650	2.9600
change	-0.0025	-0.0125	-0.0225	-0.0200	-0.0200	-0.0175	-0.0100	-0.0025	0.0000	0.0050	0.0050	0.0075	0.0075	0.0075	0.0075	0.0075
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2024-07-15	3.1150	3.0650	2.8150	2.6650	2.5400	2.4900	2.4750	2.4800	2.4750	2.4400	2.4150	2.4100	2.4050	2.3750	2.3250	2.2850
2024-07-12	3.1250	3.0750	2.8250	2.6750	2.5500	2.4800	2.4650	2.4700	2.4650	2.4300	2.4050	2.4000	2.3950	2.3650	2.3150	2.2750
change	-0.0100	-0.0100	-0.0100	-0.0100	-0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100	0.0100
on/off	4.5	4.5	4.5	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0	5.0

◎ Money Market Close

	3y Fut	10y Fut	MSB1y	MSB1.5y	MSB 2y	KTB 3y	KTB 4y	KTB 5y	KTB 10y	KTB 20y	CD	KOSPI	KOSDAQ	\$/KRW	JPY/KRW	1y fx
2024-07-15	105.53	115.51	3.197	3.146	3.125	3.072	3.107	3.097	3.175	3.145	3.54	2860.92	852.88	1,382.80	876.32	-2700
2024-07-12	105.48	115.55	3.203	3.163	3.142	3.092	3.121	3.104	3.167	3.139	3.55	2857.00	850.37	1,379.60	872.07	-2690
change	0.05	-0.04	-0.006	-0.017	-0.017	-0.020	-0.014	-0.007	0.008	0.006	-0.01	3.92	2.51	3.20	4.25	-10

◎ US Market Close

	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	IRS/KTB	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2024-07-15	4.457	4.238	4.133	4.230	4.458	7.2742	40,211.72	18,472.57	2024-07-15	10.050	0.500	-1.200	-5.950	-5.700	-9.750	-17.750
2024-07-12	4.456	4.229	4.106	4.186	4.399	7.2793	40,000.90	18,398.45	2024-07-12	11.700	0.800	-1.450	-6.350	-6.150	-9.700	-17.900
change	0.001	0.009	0.027	0.044	0.059	-0.0051	210.82	74.12	change	-1.650	-0.300	0.250	0.400	0.450	-0.050	0.150

◎ IRS/KTB Spread

◎ IRS SPREAD

SPREAD	1*1.5	1*2	1*3	1*5	1.5*2	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10
2024-07-15	-9.50	-16.75	-23.75	-25.75	-7.25	-7.00	-8.25	-9.00	-1.25	-2.00	-1.00	-0.75	0.25	1.00	3.75	2.75
2024-07-12	-9.75	-17.00	-24.25	-27.75	-7.25	-7.25	-9.25	-10.75	-2.00	-3.50	-3.25	-1.50	-1.25	0.25	2.75	2.50
change	0.25	0.25	0.50	2.00	0.00	0.25	1.00	1.75	0.75	1.50	2.25	0.75	1.50	0.75	1.00	0.25

◎ CRS SPREAD

SPREAD	1*1.5	1*2	1*3	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15
2024-07-15	-15.00	-27.50	-32.50	-5.00	-6.50	-6.00	-1.50	-1.00	-5.00	0.50	-3.50	-4.00	-7.50	-3.50	-3.00	-8.00
2024-07-12	-15.00	-27.50	-34.50	-7.00	-8.50	-8.00	-1.50	-1.00	-5.00	0.50	-3.50	-4.00	-7.50	-3.50	-3.00	-8.00
change	0.00	0.00	2.00	2.00	2.00	2.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

◎ Short-End, Long-End IRS spread

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr	Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2024-07-15	-48.25	-59.00	-57.00	-57.25	-56.00	-61.00	-67.25	2024-07-15	-9.75	-16.75	-7.00	2.00	-0.50	-2.50	-11.00	-10.50
2024-07-12	-49.50	-60.00	-59.75	-59.25	-57.25	-61.50	-67.50	2024-07-12	-8.75	-14.75	-6.00	2.00	-0.50	-2.50	-11.00	-10.50
change	1.25	1.00	2.75	2.00	1.25	0.50	0.25	change	-1.00	-2.00	-1.00	0.00	0.00	0.00	0.00	0.00

◎ Duration

								(vard)			2024 BoK Monetary Committee Schedule				
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	01월 11일	02월 22일	04월 12일	05월 23일	
14.9	13.3	19.7	29.2	14.8	19.4	23.9	32.5	고/저평	105.48	115.49	07월 11일	08월 22일	10월 11일	11월 28일	
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20					
13.1	16.2	22.0	12.3	16.7	13.6	18.6	13.7	11.64	13.97	17.53					

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	17/07/24	17/07/24	17/07/24	17/07/24	17/07/24	17/07/24	17/07/24	17/07/24
	maturity	17/07/25	19/01/26	17/07/26	19/07/27	17/07/28	17/07/29	17/07/31	17/07/34
CCS	value	18/07/24	18/07/24	18/07/24	18/07/24	18/07/24	18/07/24	18/07/24	18/07/24
	maturity	18/07/25	20/01/26	20/07/26	19/07/27	18/07/28	18/07/29	18/07/31	18/07/34

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◎ Bloomberg : TRKW

Night Duty

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